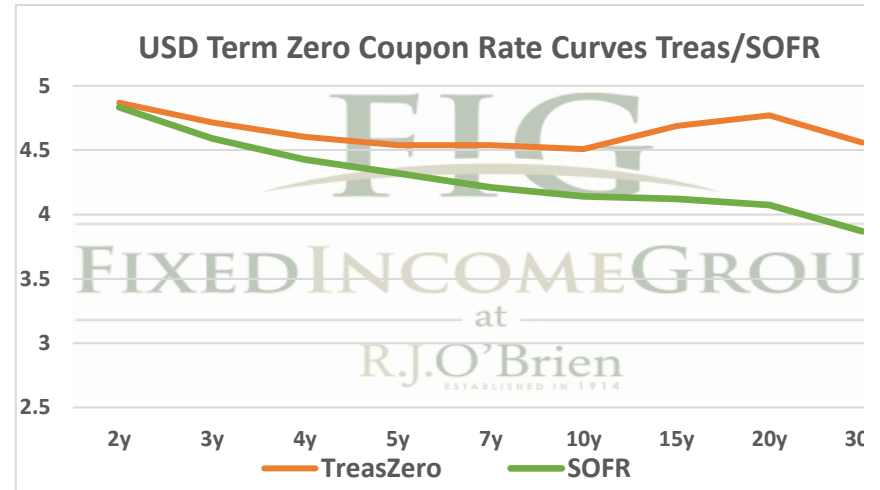
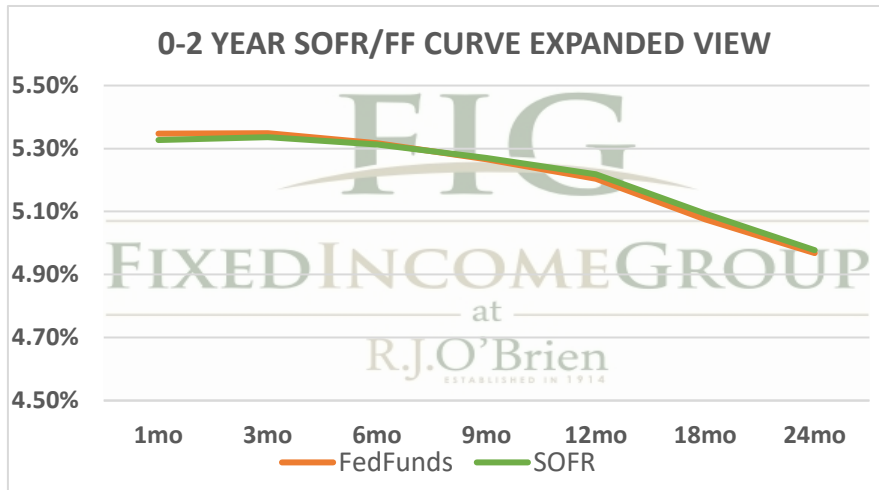


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.32708%	5.33614%	5.31281%	5.27005%	5.21798%	5.09302%	4.97729%	4.83535%
1.004439237	1.013488575	1.027006807	1.040257341	1.052904477	1.077527154	1.10092828	1.147075379
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/12/2024	4/12/2024	4/12/2024	4/12/2024	4/12/2024	4/12/2024	4/12/2024	4/12/2024
5/11/2024	7/11/2024	10/11/2024	1/11/2025	4/11/2025	10/11/2025	4/11/2026	4/11/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.34777%	5.34869%	5.31683%	5.26614%	5.20404%	5.07480%	4.96805%	
100.44565%	101.35203%	102.70272%	104.02274%	105.27632%	107.72497%	110.07411%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
4/12/2024	4/12/2024	4/12/2024	4/12/2024	4/12/2024	4/12/2024	4/12/2024	
5/11/2024	7/11/2024	10/11/2024	1/11/2025	4/11/2025	10/11/2025	4/11/2026	
30	91	183	275	365	548	730	

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For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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